



TITLE:

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CITATION:

Matsuzawa, Yuki. Finite element approximation for some quasilinear elliptic problems. 数理解析研究所講究録 1996, 973: 177-191

ISSUE DATE:

1996-11

URL:

<http://hdl.handle.net/2433/60734>

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Finite element approximation for some quasilinear elliptic problems

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November 3, 1996

1 Introduction

Our purpose is to study the finite element approximation for some simple quasilinear elliptic problems.

Let $\Omega \subset \mathbf{R}^N$ be an N -dimensional polyhedral domain and $A : \mathbf{R} \rightarrow \mathbf{R}$ a Lipschitz continuous function satisfying

$$A(s) \geq C_a \quad (\forall s \in \mathbf{R})$$

with a constant $C_a > 0$. We are interested in the boundary value problem

$$-\nabla \cdot (A(u)\nabla u) = f \quad \text{in } \Omega \quad (1)$$

$$u = 0 \quad \text{on } \partial\Omega \quad (2)$$

and its numerical computations, where

$$f = f_0 + \sum_{i=1}^N \frac{\partial}{\partial x_i} f_i.$$

Based on our previous work concerning the L^∞ estimate for the Ritz operator associated with the second order elliptic operator of irregular coefficients ([5]), we can extend some results by [1].

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Namely we can show the existence of the approximate solution u_h as well as the order estimates for $\|u_h - u\|_{H^1}$ and $\|u_h - u\|_{L^\infty}$, provided that f is small in some sense. Furthermore, even for the general f we can show the convergence in those norms.

The problem (1) with (2) is formulated variationally. First, V denotes $H_0^1(\Omega)$ and

$$a(w : u, v) = \int_{\Omega} A(w) \nabla u \cdot \nabla v \quad (u, v \in V),$$

where $w \in L^\infty(\Omega)$. Next,

$$F(v) = \int_{\Omega} \left(f_0 v - \sum_{i=1}^N f_i \frac{\partial v}{\partial x_i} \right) \quad (v \in V). \quad (3)$$

Then $u \in V \cap L^\infty(\Omega)$ satisfying

$$a(u : u, v) = F(v) \quad (\forall v \in V) \quad (4)$$

is regarded as a weak solution for (1) with (2).

We suppose $f_i \in L^p(\Omega)$ ($0 \leq i \leq N$) for $p > \max\{N, 2\}$ and hence

$$|F(v)| \leq C\beta \|v\|_{W^{1,p'}} \quad (v \in V),$$

where $\frac{1}{p} + \frac{1}{p'} = 1$, $C > 0$ being a constant, and $\beta = \sum_{i=0}^N \|f_i\|_{L^p}$.

The problem (4) is discretized as follows. Let $\{\tau_h\}_{0 < h \leq h_0}$ be a family of regular triangulations of Ω and

$$\begin{aligned} W_h &= \{ \chi_h \in C(\bar{\Omega}) \mid \chi_h|_T : \text{linear} \quad (\forall T \in \tau_h) \}, \\ V_h &= W_h \cap V, \end{aligned}$$

$h > 0$ being a size parameter.

Then, we take $u_h \in V_h$ satisfying

$$a(u_h : u_h, v_h) = F(v_h) \quad (\forall v_h \in V_h). \quad (5)$$

The existence of such u_h will be assured by Brouwer's fixed point theorem, where some a priori estimates of the solution $w_h = T_h u_h$ for

$$a(u_h : w_h, v_h) = F(v_h) \quad (\forall v_h \in V_h)$$

are necessary.

We make use of the previous argument ([5]) for this part and the next section is devoted to it. Henceforth, $u \in V \cap L^\infty(\Omega)$ denotes a weak solution for (1) with (2), which is supposed to exist.

2 A priori estimate for linear problems

We take coefficients $a_{ij} = \delta_{ij}a(x) \in L^\infty(\Omega)$ satisfying

$$\lambda |\xi|^2 \leq \sum_{i,j=1}^N a_{ij}(x) \xi_i \xi_j \quad (\xi = (\xi_1, \dots, \xi_N) \in \mathbf{R}^N, x \in \Omega), \quad (6)$$

$\lambda > 0$ being a constant.

Introducing

$$a(u, v) = \sum_{i,j=1}^N \int_{\Omega} a_{ij} \frac{\partial u}{\partial x_j} \frac{\partial v}{\partial x_i} \quad (u, v \in V),$$

we consider the problem

$$a(u_h, v_h) = F(v_h) \quad (\forall v_h \in V_h), \quad (7)$$

where $F(v)$ is defined by (3).

Unique existence of such $u_h \in V_h$ is assured by Riesz' representation theorem and Poincaré's inequality

$$\|v\|_{L^2} \leq C_p \|\nabla v\|_{L^2} \quad (v \in V). \quad (8)$$

Then, we can claim the following theorem.

Theorem 1 *Let $N \leq 3$ and $P_0(T) \in \bar{T}$ for any $T \in \tau_h$, where $P_0(T)$ denotes the center of the circumscribing ball of T . Then, there exists a constant $C > 0$ determined only by $p > \max\{N, 2\}$, N , and C_p such that*

$$\|u_h\|_{L^\infty} \leq C \lambda^{-1} \sum_{i=0}^N \|f_i\|_{L^p}. \quad (9)$$

Proof : We introduce the non-linear operator $J_h : W_h \rightarrow W_h$ by

$$J_h \chi_h|_a = \max \{ \chi_h|_a, 0 \},$$

where $a \in T$ denotes a vertex and $T \in \tau_h$. For a constant $k \geq 0$, let

$$\begin{aligned} \chi &= \chi_k = u_h - k \in W_h \\ \eta &= \eta_k = J_h \chi \in V_h. \end{aligned}$$

Then

$$\begin{aligned}\lambda \|\nabla \eta\|_{L^2}^2 &\leq a(\eta, \eta) \\ &= -a(u_h - \eta, \eta) + a(u_h, \eta).\end{aligned}$$

Here, Lemma 1 of [5] implies

$$\begin{aligned}a(u_h - \eta, \eta) &= a(u_h - k - \eta, \eta) \\ &= a(\chi - J_h \chi, J_h \chi) \\ &\geq 0\end{aligned}$$

so that

$$\begin{aligned}\lambda \|\nabla \eta\|_{L^2}^2 &\leq a(u_h, \eta) \\ &= F(\eta) \\ &\leq \sum_{i=0}^N \|f_i\|_{L^2(\omega)} \|\eta\|_{H^1} \\ &\leq (C_p + 1) \|\nabla \eta\|_{L^2} \sum_{i=0}^N \|f_i\|_{L^2(\omega)},\end{aligned}$$

where $\omega = \omega_k = \text{supp } \eta$. In other words

$$\|\nabla \eta\|_{L^2} \leq C \lambda^{-1} \sum_{i=0}^N \|f_i\|_{L^2(\omega)}.$$

For $1 \leq q \leq 2$ we have

$$\|\nabla \eta\|_{L^q} \leq |\omega|^{\frac{1}{q} - \frac{1}{2}} \|\nabla \eta\|_{L^2}$$

and

$$\|f_i\|_{L^2(\omega)} \leq |\omega|^{\frac{1}{2} - \frac{1}{p}} \|f_i\|_{L^p(\Omega)}.$$

We note the relation $\eta|_{\partial\Omega} = 0$ to deduce

$$\|\eta\|_{L^{q^*}} \leq C \|\nabla \eta\|_{L^q},$$

where $\frac{1}{q^*} = \frac{1}{q} - \frac{1}{N}$. Furthermore,

$$\begin{aligned}\|\eta\|_{L^1} &= \|\eta\|_{L^1(\omega)} \\ &\leq |\omega|^{1 - \frac{1}{q^*}} \|\eta\|_{L^{q^*}}.\end{aligned}$$

Combining those inequalities, we get

$$\begin{aligned}
\|\eta_k\|_{L^1} &= \|\eta\|_{L^1} \\
&\leq C\lambda^{-1} |\omega|^{1-\frac{1}{q^*}+\frac{1}{q}-\frac{1}{2}} \sum_{i=0}^N \|f_i\|_{L^2(\omega)} \\
&\leq C\lambda^{-1} |\omega|^\gamma \sum_{i=0}^N \|f_i\|_{L^p(\Omega)} \\
&= C\lambda^{-1} |\omega_k|^\gamma \sum_{i=0}^N \|f_i\|_{L^p(\Omega)}.
\end{aligned}$$

Here

$$\begin{aligned}
\gamma &= 1 - \frac{1}{q^*} + \frac{1}{q} - \frac{1}{2} + \frac{1}{2} - \frac{1}{p} \\
&= 1 + \frac{1}{N} - \frac{1}{p} > 1.
\end{aligned}$$

We recall Lemma 2 of [5]. Namely,

$$|T| \|\eta\|_{L^\infty(T)} \leq (N+1) \|\eta\|_{L^1(T)},$$

where $T \in \tau_h$ and $0 \leq \eta \in V_h$.

Let

$$\begin{aligned}
\rho(t) &= |\omega_t| = |\text{supp } \eta_t| \\
&= |\text{supp } J_h(u_h - t)|
\end{aligned}$$

for $t \geq 0$. Because of the definition of J_h , it holds that

$$\int_k^\infty \rho(t) dt = \sum_{T \in \tau_h} |T| \|\eta_k\|_{L^\infty(T)} \quad (k \geq 0). \quad (10)$$

The right-hand side of (10) is dominated from above by

$$\begin{aligned}
(N+1) \sum_{T \in \tau_h} \|\eta_k\|_{L^1(T)} &= (N+1) \|\eta_k\|_{L^1(\Omega)} \\
&\leq (N+1) C\lambda^{-1} |\omega_k|^\gamma \sum_{i=0}^N \|f_i\|_{L^p(\Omega)} \\
&= (N+1) C\lambda^{-1} \rho(k)^\gamma \sum_{i=0}^N \|f_i\|_{L^p(\Omega)}.
\end{aligned}$$

Similarly to [4] (c.f. [5]), the integral inequality

$$\int_k^\infty \rho(t) dt \leq (N+1)C\lambda^{-1}\rho(k)^\gamma \sum_{i=0}^N \|f_i\|_{L^p(\Omega)} \quad (k \geq 0)$$

implies $\rho(k) = 0$ ($k \geq k^*$) for

$$k^* = \frac{\gamma}{\gamma-1} |\Omega|^{\gamma-1} (N+1)C\lambda^{-1} \sum_{i=0}^N \|f_i\|_{L^p(\Omega)}$$

or equivalently, $u_h(x) \leq k^*$ ($x \in \bar{\Omega}$). The inequality $-u_h(x) \leq k^*$ ($x \in \bar{\Omega}$) follows similarly. We get the conclusion (9). \square

3 Solvability of the discrete problem

We recall the non-linear operator $T_h : V_h \rightarrow V_h$ defined by

$$a(u_h : T_h u_h, v_h) = F(v_h) \quad (\forall v_h \in V_h).$$

We can apply Theorem 1 for $a_{ij}(x) = A(u_h(x)) \delta_{ij}$. For $\lambda = C_a > 0$ (6) holds. There is a constant $C > 0$ determined by $N, p > \max\{N, 2\}$, and the Poincaré constant C_p satisfying

$$\|T_h u_h\|_{L^\infty} \leq CC_a^{-1} \sum_{i=0}^N \|f_i\|_{L^p(\Omega)}$$

for any $u_h \in V_h$.

In other words,

$$T_h(V_h) \subset B = \{v_h \in V_h \mid \|v_h\|_{L^\infty} \leq K\},$$

where $K = CC_a^{-1} \sum_{i=0}^N \|f_i\|_{L^p(\Omega)}$. Therefore, Brouwer's fixed point theorem assures the following.

Theorem 2 *The non-linear operator T_h has a fixed point in B so that the discretized problem (5) has a solution.*

We note that [1] derived the same conclusion for $N = 2$ based on the Rannacher-Scott type estimate

$$\|R_h u\|_{W^{1,p}} \leq C \|u\|_{W^{1,p}}, \quad (11)$$

where $2 = N \leq p \leq \infty$ and $R_h : V \rightarrow V_h$ denotes the Ritz operator corresponding to elliptic operator satisfying some condition. For A (11) need the smoothness of coefficient. Using the duality argument, Theorem 2 is proven without smoothness of $A(s)$.

4 Error estimates for small data

Following the argument [1], we can derive the H^1 and L^∞ error estimates for the case of $\gamma < 1$, where $\gamma = C_a^{-1} L \|\nabla u\|_{L^p}$ with $p > \max\{N, 2\}$ and L being the Lipschitz constant of A on $I = [-l, l]$, $l = \max\{K, \|u\|_{L^\infty}\}$.

Actually, the relations (4) and (5) imply for $v_h \in V_h$ that

$$\begin{aligned} a(u_h : u - u_h, v_h) &= a(u_h : u, v_h) - a(u_h : u_h, v_h) \\ &= a(u_h : u, v_h) - F(v_h) \\ &= a(u_h : u, v_h) - a(u : u, v_h) \\ &= \int_{\Omega} (A(u_h) - A(u)) \nabla u \cdot \nabla v_h. \end{aligned}$$

Therefore,

$$\begin{aligned} a(u_h : u - u_h, u - u_h) &= a(u_h : u - u_h, u - v_h) + a(u_h : u - u_h, v_h - u_h) \\ &= \int_{\Omega} A(u_h) \nabla(u - u_h) \cdot \nabla(u - v_h) \\ &\quad + \int_{\Omega} (A(u_h) - A(u)) \nabla u \cdot \nabla(v_h - u_h). \end{aligned} \quad (12)$$

The solution $u_h \in V_h$ of (5) satisfies $T_h u_h = u_h \in B$ and hence $\|u_h\|_{L^\infty} \leq K$. There exists a constant $M > 0$ such that

$$\|A(u_h)\|_{L^\infty} \leq M.$$

The first term of the right-hand side of (12) is dominated from above by

$$M \|\nabla(u - u_h)\|_{L^2} \|\nabla(u - v_h)\|_{L^2}.$$

On the other hand, the second term is estimated as

$$L \int_{\Omega} |u - u_h| |\nabla u| |\nabla (v_h - u_h)| \leq L \|u - u_h\|_{L^{\frac{2p}{p-2}}} \|\nabla u\|_{L^p} \|\nabla (v_h - u_h)\|_{L^2}.$$

In use of Sobolev's imbedding

$$H_0^1(\Omega) \hookrightarrow L^{\frac{2N}{N-2}}(\Omega)$$

we have

$$\|u - u_h\|_{L^{\frac{2p}{p-2}}} \leq C \|\nabla(u - u_h)\|_{L^2}$$

because $p > \max\{N, 2\}$.

Combining those estimates, we get

$$\begin{aligned} C_a \|\nabla(u - u_h)\|_{L^2}^2 &\leq a(u_h : u - u_h, u - u_h) \\ &\leq M \|\nabla(u - u_h)\|_{L^2} \|\nabla(u - v_h)\|_{L^2} \\ &\quad + L \|\nabla(u - u_h)\|_{L^2} \|\nabla u\|_{L^p} \|\nabla(v_h - u_h)\|_{L^2}. \end{aligned}$$

Therefore,

$$\begin{aligned} C_a \|\nabla(u - u_h)\|_{L^2} &\leq M \|\nabla(u - v_h)\|_{L^2} \\ &\quad + L \|\nabla u\|_{L^p} \{\|\nabla(v_h - u)\|_{L^2} + \|\nabla(u - u_h)\|_{L^2}\} \end{aligned}$$

and hence

$$(1 - \gamma) \|\nabla(u - u_h)\|_{L^2} \leq C_a^{-1} M \|\nabla(u - v_h)\|_{L^2} + \gamma \|\nabla(v_h - u)\|_{L^2}.$$

We have proven the following.

Theorem 3 *In the case of $\gamma < 1$,*

$$\|\nabla(u - u_h)\|_{L^2} \leq \frac{C_a^{-1} M + \gamma}{1 - \gamma} \inf_{v_h \in V_h} \|\nabla(u - v_h)\|_{L^2}.$$

In particular, $u_h \rightarrow u$ in $H_0^1(\Omega)$.

Now, we want to estimate $\|u_h - u\|_{L^\infty}$, supposing $u \in W^{1,p}(\Omega)$ for $p > \max\{N, 2\}$.

Let $\hat{u}_h \in V_h$ be the solution of

$$a(u : \hat{u}_h, v_h) = F(v_h) \quad (v_h \in V_h). \quad (13)$$

Denote the Ritz operator associated with the bilinear form

$$a(u : v, w) = \int_{\Omega} A(u) \nabla v \cdot \nabla w \quad (v, w \in V)$$

by $R_h : V \rightarrow V_h$. We have for $p > \max\{N, 2\}$ that

$$\|R_h v\|_{L^\infty} \leq C C_a^{-1} M \|v\|_{W^{1,p}} \quad (v \in V \cap W^{1,p})$$

([5]).

Therefore, $\hat{u}_h = R_h u$ satisfies

$$\begin{aligned} \|\hat{u}_h - u\|_{L^\infty} &= \|(R_h - 1)(u - \chi_h)\|_{L^\infty} \\ &\leq \|u - \chi_h\|_{L^\infty} + C C_a^{-1} M \|u - \chi_h\|_{W^{1,p}}, \end{aligned}$$

where $\chi_h \in V_h$. For any $v_h \in V_h$ we have

$$\begin{aligned} a(u_h : u_h - \hat{u}_h, v_h) &= a(u_h : u_h, v_h) - a(u_h : \hat{u}_h, v_h) \\ &= F(v_h) - a(u_h : \hat{u}_h, v_h) \\ &= a(u : \hat{u}_h, v_h) - a(u_h : \hat{u}_h, v_h) \\ &= \int_{\Omega} (A(u) - A(u_h)) \nabla \hat{u}_h \cdot \nabla v_h. \end{aligned}$$

The right-hand side is equal to

$$\int_{\Omega} \sum_{j=1}^N \left(-f_j \frac{\partial v_h}{\partial x_j} \right),$$

where $f_j = -(A(u) - A(u_h)) \frac{\partial \hat{u}_h}{\partial x_j}$.

We have

$$a(u_h : u_h - \hat{u}_h, v_h) = \int_{\Omega} \sum_{j=1}^N \left(-f_j \frac{\partial v_h}{\partial x_j} \right) \quad (\forall v_h \in V_h).$$

In use of Theorem 1 of §2 we obtain

$$\begin{aligned}\|u_h - \hat{u}_h\|_{L^\infty} &\leq CC_a^{-1} \sum_{j=1}^N \|f_j\|_{L^p} \\ &\leq CC_a^{-1} M \|A'\|_{L^\infty(I)} \|u - u_h\|_{L^\infty} \|\hat{u}_h\|_{W^{1,p}}.\end{aligned}$$

We recall that $A(u) \in W^{1,p}$ by $u \in W^{1,p} \subset L^\infty$ and that the estimate (11) holds if Ω is convex. Under this assumption we have

$$\|u_h - \hat{u}_h\|_{L^\infty} \leq CC_a^{-1} M \|A'\|_{L^\infty} \|u\|_{W^{1,p}} \|u - u_h\|_{L^\infty}.$$

Putting $\gamma = CC_a^{-1} M \|A'\|_{L^\infty} \|u\|_{W^{1,p}}$, we have

$$\begin{aligned}\|u - u_h\|_{L^\infty} &\leq \|u - \hat{u}_h\|_{L^\infty} + \|\hat{u}_h - u_h\|_{L^\infty} \\ &\leq \|u - \chi_h\|_{L^\infty} + CC_a^{-1} M \|u - \chi_h\|_{W^{1,p}} + \gamma \|u - u_h\|_{L^\infty}.\end{aligned}$$

This implies the following theorem.

Theorem 4 *Under the above assumptions, furthermore, let Ω is convex and $\gamma < 1$.*

Then we have the estimate

$$\|u - u_h\|_{L^\infty} \leq \frac{C}{1-\gamma} \left(1 + C_a^{-1} M\right) \inf_{\chi_h \in V_h} \|u - \chi_h\|_{W^{1,p}},$$

where C depend only on $p > \max\{N, 2\}$, N , the Poincaré constant, and the constant C in (11).

In particular, $u_h \rightarrow u$ in L^∞ .

5 Convergence for large data

Even in the case of $\gamma \geq 1$, when $u \in W^{1,p}(\Omega) \cap H_0^1(\Omega)$ with $p > \max\{N, 2\}$, and the weak solution $u \in H_0^1(\Omega) \cap L^\infty(\Omega)$ of (1) with (2) is unique, the convergence

$$u_h \rightarrow u \quad \text{in } H_0^1(\Omega)$$

holds as $h \rightarrow 0$. Those assumptions are actually hold when Ω and f_i are regular.

Define the weak solution $u \in H_0^1(\Omega) \cap L^\infty$ for (1) with (2) by

$$\int_{\Omega} A(u) Du \cdot Dv = \int_{\Omega} \left(f_0 v - \sum_{i=1}^N f_i \frac{\partial v}{\partial x_i} \right).$$

When Ω , f_i ($0 \leq i \leq N$), and A is smooth, the weak solution is classical solution.

From the theorem of Giorgi-Stampacchia, $u \in C^\alpha(\bar{\Omega})$ ($0 < \alpha < 1$) follows so that we get the linear elliptic regularity of L^∞ coefficient. Furthermore, from $A(u) \in C^\alpha(\bar{\Omega})$ and the theorem of Morrey, $u \in W^{1,p}(\Omega)$ and $A(u) \in W^{1,p}(\Omega)$ ($1 < p < \infty$).

Since

$$\nabla \cdot (A(u) \nabla u) = \nabla A(u) \cdot \nabla u + A(u) \cdot \Delta u,$$

we have the problem

$$-\Delta u = \frac{1}{A(u)} \{ \nabla A(u) \cdot \nabla u + f \} \quad \text{in } \Omega \quad (14)$$

$$u = 0 \quad \text{on } \partial\Omega. \quad (15)$$

From $\nabla A(u) \in L^p$ and $\nabla u \in L^p$, the right-hand side of (14) belong to $L^{\frac{p}{2}}(\Omega)$ ($2 < p < \infty$). L^p estimate implies $u \in W^{2,q}(\Omega)$ ($q > N$) and hence $u \in C^{1+\alpha}(\bar{\Omega})$ ($0 < \alpha < 1$) from the theorem of Morrey.

Therefore, the right-hand side of (14) belong to $C^\alpha(\bar{\Omega})$ and hence $u \in C^{2+\alpha}(\bar{\Omega})$. From the result of Douglas-Dupont-Serrin ([3]: the uniqueness of classical solution), we get also the uniqueness of weak solution.

Furthermore, for Ritz operator $\hat{R}_h : V \rightarrow V_h$ associated with the elliptic operator

$$\hat{\mathcal{A}}v = -\nabla \cdot (A(u) \nabla v)$$

when the estimate of Rannacher-Scott [6] type

$$\|\hat{R}_h v\|_{W^{1,q}} \leq C \|v\|_{W^{1,q}}$$

holds for

$$q > \begin{cases} 1 & (N=1) \\ 2 & (N=2) \\ 6 & (N=3), \end{cases}$$

(therefore, always when $N = 1$,) we can show $u_h \rightarrow u$ in $L^\infty(\Omega)$.

Let $u \in W^{1,p}(\Omega) \cap H_0^1(\Omega)$ and $p > \max \{N, 2\}$. The relation (4) and (5) imply for fixed $v_h \in V_h$ and $\lambda = C_a > 0$ that

$$\begin{aligned}
 \lambda \|\nabla(u_h - v_h)\|_{L^2}^2 &\leq a(u_h : u_h - v_h, u_h - v_h) \\
 &= a(u_h : u_h, u_h - v_h) - a(u_h : v_h, u_h - v_h) \\
 &= F(u_h - v_h) - a(u_h : v_h, u_h - v_h) \\
 &= a(u : u, u_h - v_h) - a(u_h : v_h, u_h - v_h) \\
 &= \int_{\Omega} (A(u) - A(u_h)) \nabla u \cdot \nabla(u_h - v_h) \\
 &\quad + \int_{\Omega} A(u_h) \nabla(u - v_h) \cdot \nabla(u_h - v_h)
 \end{aligned}$$

Here, we remark

$$\begin{aligned}
 \|u_h\|_{L^\infty} &\leq K, \quad M = \max_{|s| \leq K} |A(s)|, \\
 L &= \sup_{s, s'} \left| \frac{A(s) - A(s')}{s - s'} \right| \quad (s, s' \in [-l, l]),
 \end{aligned}$$

and $l = \max K, \|u\|_{L^\infty}$. Then

$$\begin{aligned}
 \int_{\Omega} A(u_h) \nabla(u - v_h) \cdot \nabla(u_h - v_h) &= a(u_h : u - v_h, u_h - v_h) \\
 &\leq M \|\nabla(u - v_h)\|_{L^2} \|\nabla(u_h - v_h)\|_{L^2}
 \end{aligned}$$

and

$$\begin{aligned}
 \left| \int_{\Omega} (A(u) - A(u_h)) \nabla u \cdot \nabla(u_h - v_h) \right| &\leq \|A(u) - A(u_h)\|_{L^q} \|\nabla u\|_{L^p} \|\nabla(u_h - v_h)\|_{L^2} \\
 &\leq L \|u - u_h\|_{L^q} \|\nabla u\|_{L^p} \|\nabla(u_h - v_h)\|_{L^2},
 \end{aligned}$$

where

$$\frac{1}{q} + \frac{1}{p} + \frac{1}{2} = 1.$$

Therefore,

$$\lambda \|\nabla(u_h - v_h)\|_{L^2} \leq M \|\nabla(u - v_h)\|_{L^2} + L \|u - u_h\|_{L^q} \|\nabla u\|_{L^p}.$$

and hence

$$\begin{aligned}
\|\nabla(u_h - u)\|_{L^2} &\leq \|\nabla(u_h - v_h)\|_{L^2} + \|\nabla(v_h - u)\|_{L^2} \\
&\leq \left(\frac{M}{\lambda} + 1\right) \|\nabla(u - v_h)\|_{L^2} \\
&\quad + \frac{L}{\lambda} \|u - u_h\|_{L^q} \|\nabla u\|_{L^p} \\
&\leq \left(\frac{M}{\lambda} + 1\right) \|\nabla(u - v_h)\|_{L^2} \\
&\quad + \frac{L}{2\lambda} \|\nabla(u - u_h)\|_{L^2} + C \|u - u_h\|_{L^2} \\
&\leq 2 \left(\frac{M}{\lambda} + 1\right) \|\nabla(u - v_h)\|_{L^2} + C \|u - u_h\|_{L^2}.
\end{aligned}$$

From $u \in H_0^1(\Omega)$, $\inf_{v_h \in V_h} \|\nabla(u - v_h)\|_{L^2} \rightarrow 0$ ($h \downarrow 0$) follows. We shall show $u \rightarrow u_h$ in $L^2(\Omega)$.

The problem (1) implies

$$\begin{aligned}
\lambda \|\nabla u_h\|_{L^2}^2 &\leq a(u_h : u_h, u_h) \\
&= F(u_h) \\
&\leq \sum_{i=0}^N \|f_i\|_{L^2} \|\nabla u_h\|_{L^2}
\end{aligned}$$

and hence

$$\|\nabla u_h\|_{L^2} \leq \lambda^{-1} \sum_{i=0}^N \|f_i\|_{L^2}.$$

On the other hand, Theorem 1 implies that there exists a constant K such that

$$\|u_h\|_{L^\infty} \leq K.$$

Taking subsequences,

$$\begin{aligned}
u_h &\rightarrow w & w &\in H_0^1(\Omega), \quad w^* \in L^\infty(\Omega) = (L^1(\Omega))^* \\
u_h &\rightarrow w & &\text{in } L^2(\Omega).
\end{aligned}$$

We shall show that $w \in H_0^1(\Omega) \cap L^\infty(\Omega)$ is a weak solution for (1) with (2). Then the uniqueness of the weak solution ([3]) implies $w = u$ and we can complete the proof.

For any $v \in C_0^\infty(\Omega)$ there exists $\{v_h\}$ ($v_h \in V_h$) such that

$$\|\nabla(v_h - v)\|_{L^p} \rightarrow 0 \quad (p > \max\{N, 2\}).$$

therefore,

$$\begin{aligned} |F(v_h) - F(v)| &= \left| \int_{\Omega} f_0(v_h - v) - \sum_{i=1}^N f_i \frac{\partial}{\partial x_i} (v_h - v) \right| \\ &\leq C \|\nabla(v_h - v)\|_{L^{p'}} \\ &\leq C \|\nabla(v_h - v)\|_{L^p} \rightarrow 0 \quad (p' < 2 < p). \end{aligned}$$

On the other hand,

$$\begin{aligned} a(u_h : u_h, v_h) &= \int_{\Omega} (A(u_h) - A(w)) \nabla u_h \cdot \nabla v_h \\ &\quad + a(w : u_h, v_h - v) + a(w : u_h, v). \end{aligned}$$

Since $u_h \rightarrow w$ in $H_0^1(\Omega)$, we have

$$a(w : u_h, v) \rightarrow a(w : w, v).$$

Furthermore,

$$\begin{aligned} &\left| \int_{\Omega} (A(u_h) - A(w)) \nabla u_h \cdot \nabla v_h \right| \\ &\leq L \|u_h - w\|_{L^q} \|\nabla u_h\|_{L^2} \|\nabla v_h\|_{L^p}. \end{aligned} \quad (16)$$

For $q < \frac{2N}{N-2}$, we have $u_h \rightarrow w$ in $L^q(\Omega)$ and hence the right-hand side of (16) converge to zero.

Finally,

$$|a(w : u_h, v_h)| \leq M \|\nabla u_h\|_{L^2} \|\nabla(v_h - v)\|_{L^2} \rightarrow 0$$

and hence

$$a(w : w, v) = F(v) \quad (\forall v \in C_0^\infty(\Omega)).$$

Therefore,

$$a(w : w, v) = F(v) \quad (\forall v \in H_0^1(\Omega)).$$

This completes the proof in the case of $H_0^1(\Omega)$ convergence.

Next, we prove about the case of L^∞ convergence.

Let $\hat{u}_h \in V_h$ be the solution of (13). Since $\|\hat{u}_h - u\|_{L^\infty} \rightarrow 0$, we have

$$\begin{aligned} \|u_h - \hat{u}_h\|_{L^\infty} &\leq C\lambda^{-2} \sum_{j=1}^N \left\| (A(u) - A(u_h)) \frac{\partial \hat{u}_h}{\partial x_j} \right\|_{L^\infty} \\ &\leq C\lambda^{-2} ML \|u - u_h\|_{L^{pr'}} \|\nabla \hat{u}_h\|_{L^{pr}} \quad (p > N, p \geq 2), \end{aligned}$$

where

$$pr' = \frac{2N}{N-2}, \quad pr = \frac{2N}{\frac{2N}{p} - (N-2)}.$$

Therefore, there exist $q > \max \{N, \frac{2N}{4-N}\}$ such that

$$\|\nabla \hat{R}_h u\|_{L^q} \leq C \|u\|_{L^q}$$

and hence

$$\|u_h - u\|_{L^\infty} \leq \|u_h - \hat{u}_h\|_{L^\infty} + \|\hat{u}_h - u\|_{L^\infty} \rightarrow 0.$$

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